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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2019

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	2025 On 02-May-19			Bond Future	134.11	134.1771	134.1076	134.1771	691.00
13/03/2019	2025 On 01-August-19			Bond Future	135.20	135.2673	135.1958	135.2673	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	2025 On 07-November-19			Bond Future	138.07	138.1411	138.0674	138.1411	0.00
13/03/2019	2029 On 02-May-19			Bond Future	100.54	100.5958	100.5438	100.5958	3,020.00
13/03/2019	2029 On 01-August-19			Bond Future	102.45	102.5055	102.4521	102.5055	0.00
13/03/2019	2029 On 07-November-19			Bond Future	103.52	103.5755	103.5205	103.5755	0.00
13/03/2019	2030 On 02-May-19			Bond Future	9.24	93.8698	9.2421	93.8698	45,502.00
13/03/2019	2030 On 02-May-19	9.39	Call	Bond Future	1750	2	1750	2	0.00
13/03/2019	2030 On 02-May-19	10.20	Call	Bond Future	5877	6	5877	6	0.00
13/03/2019	2030 On 02-May-19	9.41	Call	Bond Future	1830	2	1830	2	0.00
13/03/2019	2030 On 02-May-19	8.90	Call	Bond Future	385	0	385	0	3,000.00
13/03/2019	2030 On 02-May-19	9.40	Call	Bond Future	1790	2	1790	2	3,000.00
13/03/2019	2030 On 02-May-19	9.40	Put	Bond Future	796	1	796	1	0.00
13/03/2019	2030 On 02-May-19	9.41	Put	Bond Future	774	1	774	1	0.00
13/03/2019	2030 On 02-May-19	8.90	Put	Bond Future	2589	3	2589	3	0.00
13/03/2019	2030 On 02-May-19	10.20	Put	Bond Future	64	0	64	0	3,000.00
13/03/2019	2030 On 02-May-19	9.39	Put	Bond Future	818	1	818	1	0.00
13/03/2019	2030 On 01-August-19			Bond Future	9.31	91.6241	9.3053	91.6241	0.00
13/03/2019	2030 On 01-August-19	8.35	Call	Bond Future	258	0	258	0	2,025.00
13/03/2019	2030 On 01-August-19	9.92	Call	Bond Future	4649	5	4649	5	0.00
13/03/2019	2030 On 01-August-19	9.15	Call	Bond Future	1711	2	1711	2	2,025.00
13/03/2019	2030 On 01-August-19	9.91	Call	Bond Future	4603	5	4603	5	0.00
13/03/2019	2030 On 01-August-19	9.90	Call	Bond Future	4557	5	4557	5	0.00
13/03/2019	2030 On 01-August-19	9.92	Put	Bond Future	929	1	929	1	0.00
13/03/2019	2030 On 01-August-19	9.90	Put	Bond Future	956	1	956	1	0.00
13/03/2019	2030 On 01-August-19	8.35	Put	Bond Future	6466	6	6466	6	0.00
13/03/2019	2030 On 01-August-19	9.15	Put	Bond Future	2684	3	2684	3	0.00
13/03/2019	2030 On 01-August-19	9.91	Put	Bond Future	942	1	942	1	0.00
13/03/2019	2030 On 07-November-19			Bond Future	9.36	93.5483	9.3579	93.5483	0.00
13/03/2019	2030 On 07-November-19	9.48	Call	Bond Future	3260	3	3260	3	0.00
13/03/2019	2030 On 07-November-19	9.49	Call	Bond Future	3295	3	3295	3	0.00
13/03/2019	2030 On 07-November-19	9.47	Call	Bond Future	3225	3	3225	3	0.00
13/03/2019	2030 On 07-November-19	9.47	Put	Bond Future	2544	2	2544	2	0.00
13/03/2019	2030 On 07-November-19	9.48	Put	Bond Future	2518	2	2518	2	0.00
13/03/2019	2030 On 07-November-19	9.49	Put	Bond Future	2493	2	2493	2	0.00
13/03/2019	2032 On 02-May-19			Bond Future	9.46	92.0274	9.4611	92.0274	43,357.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	2032 On 02-May-19	9.61	Call	Bond Future	1926	2	1926	2	0.00
13/03/2019	2032 On 02-May-19	9.63	Call	Bond Future	2014	2	2014	2	0.00
13/03/2019	2032 On 02-May-19	9.62	Call	Bond Future	1970	2	1970	2	0.00
13/03/2019	2032 On 02-May-19	9.61	Put	Bond Future	907	1	907	1	0.00
13/03/2019	2032 On 02-May-19	9.63	Put	Bond Future	859	1	859	1	0.00
13/03/2019	2032 On 02-May-19	9.62	Put	Bond Future	883	1	883	1	0.00
13/03/2019	2032 On 01-August-19			Bond Future	9.52	93.7522	9.5220	93.7522	0.00
13/03/2019	2032 On 01-August-19	10.11	Call	Bond Future	4931	5	4931	5	0.00
13/03/2019	2032 On 01-August-19	10.10	Call	Bond Future	4882	5	4882	5	0.00
13/03/2019	2032 On 01-August-19	10.09	Call	Bond Future	4833	5	4833	5	0.00
13/03/2019	2032 On 01-August-19	10.09	Put	Bond Future	1086	1	1086	1	0.00
13/03/2019	2032 On 01-August-19	10.11	Put	Bond Future	1056	1	1056	1	0.00
13/03/2019	2032 On 01-August-19	10.10	Put	Bond Future	1071	1	1071	1	0.00
13/03/2019	2032 On 07-November-19			Bond Future	9.58	91.5577	9.5800	91.5577	0.00
13/03/2019	2032 On 07-November-19	9.72	Call	Bond Future	3660	4	3660	4	0.00
13/03/2019	2032 On 07-November-19	9.71	Call	Bond Future	3623	4	3623	4	0.00
13/03/2019	2032 On 07-November-19	9.70	Call	Bond Future	3585	4	3585	4	0.00
13/03/2019	2032 On 07-November-19	9.71	Put	Bond Future	2759	3	2759	3	0.00
13/03/2019	2032 On 07-November-19	9.70	Put	Bond Future	2788	3	2788	3	0.00
13/03/2019	2032 On 07-November-19	9.72	Put	Bond Future	2731	3	2731	3	0.00
13/03/2019	2033 On 02-May-19			Bond Future	102.46	102.5142	102.4618	102.5142	6,090.00
13/03/2019	2033 On 01-August-19			Bond Future	104.41	104.4602	104.4064	104.4602	0.00
13/03/2019	2033 On 07-November-19			Bond Future	105.44	105.4957	105.4401	105.4957	0.00
13/03/2019	2037 On 02-May-19			Bond Future	9.71	92.2090	9.7072	92.2090	54,434.00
13/03/2019	2037 On 02-May-19	9.80	Call	Bond Future	1909	2	1909	2	0.00
13/03/2019	2037 On 02-May-19	9.81	Call	Bond Future	1955	2	1955	2	0.00
13/03/2019	2037 On 02-May-19	9.79	Call	Bond Future	1864	2	1864	2	0.00
13/03/2019	2037 On 02-May-19	9.79	Put	Bond Future	1227	1	1227	1	0.00
13/03/2019	2037 On 02-May-19	9.80	Put	Bond Future	1196	1	1196	1	0.00
13/03/2019	2037 On 02-May-19	9.81	Put	Bond Future	1165	1	1165	1	0.00
13/03/2019	2037 On 01-August-19			Bond Future	9.77	89.6818	9.7713	89.6818	0.00
13/03/2019	2037 On 01-August-19	10.29	Call	Bond Future	5165	5	5165	5	0.00
13/03/2019	2037 On 01-August-19	10.31	Call	Bond Future	5271	5	5271	5	0.00
13/03/2019	2037 On 01-August-19	10.30	Call	Bond Future	5218	5	5218	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	2037 On 01-August-19	10.30	Put	Bond Future	1317	1	1317	1	0.00
13/03/2019	2037 On 01-August-19	10.31	Put	Bond Future	1299	1	1299	1	0.00
13/03/2019	2037 On 01-August-19	10.29	Put	Bond Future	1335	1	1335	1	0.00
13/03/2019	2037 On 07-November-19			Bond Future	9.83	91.5654	9.8274	91.5654	0.00
13/03/2019	2037 On 07-November-19	9.95	Call	Bond Future	4094	4	4094	4	0.00
13/03/2019	2037 On 07-November-19	9.97	Call	Bond Future	4178	4	4178	4	0.00
13/03/2019	2037 On 07-November-19	9.96	Call	Bond Future	4136	4	4136	4	0.00
13/03/2019	2037 On 07-November-19	9.96	Put	Bond Future	3145	3	3145	3	0.00
13/03/2019	2037 On 07-November-19	9.97	Put	Bond Future	3112	3	3112	3	0.00
13/03/2019	2037 On 07-November-19	9.95	Put	Bond Future	3177	3	3177	3	0.00
13/03/2019	2038 On 02-May-19			Bond Future	122.35	122.4095	122.3474	122.4095	10,895.00
13/03/2019	2038 On 01-August-19			Bond Future	123.03	123.0943	123.0304	123.0943	0.00
13/03/2019	2038 On 07-November-19			Bond Future	125.64	125.7094	125.6436	125.7094	0.00
13/03/2019	2040 On 02-May-19			Bond Future	9.79	95.4935	9.7921	95.4935	25,025.00
13/03/2019	2040 On 02-May-19	9.90	Call	Bond Future	2141	2	2141	2	0.00
13/03/2019	2040 On 02-May-19	10.20	Call	Bond Future	3846	4	3846	4	1,150.00
13/03/2019	2040 On 02-May-19	9.89	Call	Bond Future	2092	2	2092	2	0.00
13/03/2019	2040 On 02-May-19	9.60	Call	Bond Future	932	1	932	1	1,150.00
13/03/2019	2040 On 02-May-19	9.88	Call	Bond Future	2043	2	2043	2	0.00
13/03/2019	2040 On 02-May-19	9.89	Put	Bond Future	1283	1	1283	1	0.00
13/03/2019	2040 On 02-May-19	9.88	Put	Bond Future	1317	1	1317	1	0.00
13/03/2019	2040 On 02-May-19	9.90	Put	Bond Future	1250	1	1250	1	0.00
13/03/2019	2040 On 02-May-19	10.20	Put	Bond Future	551	1	551	1	0.00
13/03/2019	2040 On 02-May-19	9.60	Put	Bond Future	2551	3	2551	3	0.00
13/03/2019	2040 On 01-August-19			Bond Future	9.86	92.7775	9.8562	92.7775	0.00
13/03/2019	2040 On 01-August-19	10.36	Call	Bond Future	5490	6	5490	6	0.00
13/03/2019	2040 On 01-August-19	10.37	Call	Bond Future	5546	6	5546	6	0.00
13/03/2019	2040 On 01-August-19	10.38	Call	Bond Future	5602	6	5602	6	0.00
13/03/2019	2040 On 01-August-19	10.38	Put	Bond Future	1457	1	1457	1	0.00
13/03/2019	2040 On 01-August-19	10.36	Put	Bond Future	1497	1	1497	1	0.00
13/03/2019	2040 On 01-August-19	10.37	Put	Bond Future	1477	1	1477	1	0.00
13/03/2019	2040 On 07-November-19			Bond Future	9.91	94.7261	9.9126	94.7261	0.00
13/03/2019	2040 On 07-November-19	10.03	Call	Bond Future	4322	4	4322	4	0.00
13/03/2019	2040 On 07-November-19	10.04	Call	Bond Future	4367	4	4367	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	2040 On 07-November-19	10.05	Call	Bond Future	4412	4	4412	4	0.00
13/03/2019	2040 On 07-November-19	10.05	Put	Bond Future	3307	3	3307	3	0.00
13/03/2019	2040 On 07-November-19	10.03	Put	Bond Future	3377	3	3377	3	0.00
13/03/2019	2040 On 07-November-19	10.04	Put	Bond Future	3342	3	3342	3	0.00
13/03/2019	2044 On 02-May-19			Bond Future	9.79	92.7801	9.7851	92.7801	37,378.00
13/03/2019	2044 On 02-May-19	9.90	Call	Bond Future	2219	2	2219	2	0.00
13/03/2019	2044 On 02-May-19	9.91	Call	Bond Future	2271	2	2271	2	0.00
13/03/2019	2044 On 02-May-19	9.92	Call	Bond Future	2322	2	2322	2	0.00
13/03/2019	2044 On 02-May-19	9.91	Put	Bond Future	1218	1	1218	1	0.00
13/03/2019	2044 On 02-May-19	9.92	Put	Bond Future	1186	1	1186	1	0.00
13/03/2019	2044 On 02-May-19	9.90	Put	Bond Future	1250	1	1250	1	0.00
13/03/2019	2044 On 01-August-19			Bond Future	9.85	90.1384	9.8458	90.1384	0.00
13/03/2019	2044 On 01-August-19	10.39	Call	Bond Future	5834	6	5834	6	0.00
13/03/2019	2044 On 01-August-19	10.53	Call	Bond Future	6655	7	6655	7	0.00
13/03/2019	2044 On 01-August-19	9.86	Call	Bond Future	3092	3	3092	3	100.00
13/03/2019	2044 On 01-August-19	10.40	Call	Bond Future	5892	6	5892	6	0.00
13/03/2019	2044 On 01-August-19	9.36	Call	Bond Future	1296	1	1296	1	100.00
13/03/2019	2044 On 01-August-19	10.38	Call	Bond Future	5777	6	5777	6	0.00
13/03/2019	2044 On 01-August-19	10.38	Put	Bond Future	1463	1	1463	1	0.00
13/03/2019	2044 On 01-August-19	9.36	Put	Bond Future	5544	5	5544	5	0.00
13/03/2019	2044 On 01-August-19	10.53	Put	Bond Future	1192	1	1192	1	100.00
13/03/2019	2044 On 01-August-19	10.40	Put	Bond Future	1423	1	1423	1	0.00
13/03/2019	2044 On 01-August-19	9.86	Put	Bond Future	2973	3	2973	3	0.00
13/03/2019	2044 On 01-August-19	10.39	Put	Bond Future	1443	1	1443	1	0.00
13/03/2019	2044 On 07-November-19			Bond Future	9.90	92.0316	9.8988	92.0316	0.00
13/03/2019	2044 On 07-November-19	10.06	Call	Bond Future	4627	5	4627	5	0.00
13/03/2019	2044 On 07-November-19	10.07	Call	Bond Future	4674	5	4674	5	0.00
13/03/2019	2044 On 07-November-19	10.05	Call	Bond Future	4581	5	4581	5	0.00
13/03/2019	2044 On 07-November-19	10.05	Put	Bond Future	3336	3	3336	3	0.00
13/03/2019	2044 On 07-November-19	10.06	Put	Bond Future	3301	3	3301	3	0.00
13/03/2019	2044 On 07-November-19	10.07	Put	Bond Future	3267	3	3267	3	0.00
13/03/2019	2046 On 02-May-19			Bond Future	114.62	115.1075	114.6158	115.1075	12,523.00
13/03/2019	2046 On 01-August-19			Bond Future	116.79	117.2927	116.7912	117.2927	0.00
13/03/2019	2046 On 07-November-19			Bond Future	117.53	118.0442	117.5313	118.0442	0.00

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13/03/2019	2050 On 02-May-19			Bond Future	120.53	120.5888	120.5281	120.5888	10,684.00
13/03/2019	2050 On 01-August-19			Bond Future	121.00	121.0605	120.9978	121.0605	0.00
13/03/2019	2050 On 07-November-19			Bond Future	123.57	123.6324	123.5677	123.6324	0.00
13/03/2019	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	AL37 On 02-May-19			Index Future	629.40	629.8180	629.3990	629.8180	0.00
13/03/2019	AL37 On 01-August-19			Index Future	641.19	641.6180	641.1900	641.6180	0.00
13/03/2019	AL37 On 07-November-19			Index Future	654.65	655.0830	654.6450	655.0830	0.00
13/03/2019	AL7T On 02-May-19			Index Future	727.46	728.4210	727.4570	728.4210	0.00
13/03/2019	AL7T On 01-August-19			Index Future	741.09	742.0690	741.0860	742.0690	0.00
13/03/2019	AL7T On 07-November-19			Index Future	756.64	757.6420	756.6370	757.6420	0.00
13/03/2019	ALBI On 02-May-19			Index Future	659.44	660.2190	659.4370	660.2190	903.00
13/03/2019	ALBI On 01-August-19			Index Future	671.79	672.5890	671.7910	672.5890	0.00
13/03/2019	ALBI On 07-November-19			Index Future	685.89	686.7040	685.8880	686.7040	0.00
13/03/2019	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/03/2019	ES33 On 02-May-19			Bond Future	10.90	76.7468	10.8978	76.7468	350.00
13/03/2019	ES33 On 01-August-19			Bond Future	11.00	78.1850	11.0015	78.1850	0.00
13/03/2019	ES33 On 07-November-19			Bond Future	11.11	76.0301	11.1097	76.0301	0.00
13/03/2019	ES42 On 02-May-19			Bond Future	11.15	78.5184	11.1546	78.5184	4,919.00
13/03/2019	ES42 On 01-August-19			Bond Future	11.26	79.9901	11.2564	79.9901	0.00
13/03/2019	ES42 On 07-November-19			Bond Future	11.36	77.4034	11.3627	77.4034	0.00
13/03/2019	GOVI On 02-May-19			GOVI	653.03	653.8220	653.0290	653.8220	448.00
13/03/2019	GOVI On 02-May-19	647.88	Call	GOVI	51490	6	51490	6	0.00
13/03/2019	GOVI On 02-May-19	647.87	Call	GOVI	51590	6	51590	6	0.00
13/03/2019	GOVI On 02-May-19	647.86	Call	GOVI	51690	6	51690	6	0.00
13/03/2019	GOVI On 02-May-19	647.88	Put	GOVI	0	0	0	0	0.00
13/03/2019	GOVI On 02-May-19	647.86	Put	GOVI	0	0	0	0	0.00
13/03/2019	GOVI On 02-May-19	647.87	Put	GOVI	0	0	0	0	0.00
13/03/2019	GOVI On 01-August-19			GOVI	665.26	666.0730	665.2630	666.0730	0.00
13/03/2019	GOVI On 01-August-19	638.69	Call	GOVI	265730	27	265730	27	0.00
13/03/2019	GOVI On 01-August-19	638.68	Call	GOVI	265830	27	265830	27	0.00
13/03/2019	GOVI On 01-August-19	638.67	Call	GOVI	265930	27	265930	27	0.00
13/03/2019	GOVI On 01-August-19	638.68	Put	GOVI	0	0	0	0	0.00
13/03/2019	GOVI On 01-August-19	638.67	Put	GOVI	0	0	0	0	0.00
13/03/2019	GOVI On 01-August-19	638.69	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	GOVI On 07-November-19			GOVI	679.22	680.0510	679.2230	680.0510	0.00
13/03/2019	GOVI On 07-November-19	672.90	Call	GOVI	63230	7	63230	7	0.00
13/03/2019	GOVI On 07-November-19	672.91	Call	GOVI	63130	7	63130	7	0.00
13/03/2019	GOVI On 07-November-19	672.92	Call	GOVI	63030	7	63030	7	0.00
13/03/2019	GOVI On 07-November-19	672.91	Put	GOVI	0	0	0	0	0.00
13/03/2019	GOVI On 07-November-19	672.92	Put	GOVI	0	0	0	0	0.00
13/03/2019	GOVI On 07-November-19	672.90	Put	GOVI	0	0	0	0	0.00
13/03/2019	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/03/2019	IGOV On 02-May-19			Index Future	257.36	257.4840	257.3570	257.4840	735.00
13/03/2019	IGOV On 01-August-19			Index Future	262.24	262.3710	262.2410	262.3710	0.00
13/03/2019	IGOV On 07-November-19			Index Future	267.81	267.9440	267.8100	267.9440	0.00
13/03/2019	IS01 On 22-March-19			Interest Rate Swap	99.58	99.5800	99.5800	99.5800	0.00
13/03/2019	IS01 On 20-June-19			Interest Rate Swap	102.02	102.0200	102.0200	102.0200	0.00
13/03/2019	IS01 On 19-September-19			Interest Rate Swap	99.87	99.8700	99.8700	99.8700	0.00
13/03/2019	IS02 On 15-March-19			Interest Rate Swap	99.33	99.3300	99.3300	99.3300	0.00
13/03/2019	IS02 On 21-June-19			Interest Rate Swap	99.74	99.7400	99.7400	99.7400	0.00
13/03/2019	IS02 On 20-September-19			Interest Rate Swap	101.87	101.8700	101.8700	101.8700	0.00
13/03/2019	IS02 On 20-December-19			Interest Rate Swap	102.80	102.8000	102.8000	102.8000	0.00
13/03/2019	IS02 On 23-March-20			Interest Rate Swap	98.78	98.7800	98.7800	98.7800	0.00
13/03/2019	IS02 On 22-June-20			Interest Rate Swap	102.33	102.3300	102.3300	102.3300	0.00
13/03/2019	IS02 On 21-September-20			Interest Rate Swap	99.29	99.2900	99.2900	99.2900	0.00
13/03/2019	IS05 On 17-December-20			Interest Rate Swap	96.05	96.0500	96.0500	96.0500	0.00
13/03/2019	IS05 On 16-March-21			Interest Rate Swap	95.18	95.1800	95.1800	95.1800	0.00
13/03/2019	IS05 On 15-June-21			Interest Rate Swap	94.27	94.2700	94.2700	94.2700	0.00
13/03/2019	IS05 On 21-September-21			Interest Rate Swap	94.34	94.3400	94.3400	94.3400	0.00
13/03/2019	IS05 On 21-December-21			Interest Rate Swap	96.45	96.4500	96.4500	96.4500	51.00
13/03/2019	IS05 On 15-March-22			Interest Rate Swap	96.50	96.5000	96.5000	96.5000	0.00
13/03/2019	IS05 On 21-June-22			Interest Rate Swap	97.61	97.6100	97.6100	97.6100	0.00
13/03/2019	IS05 On 20-September-22			Interest Rate Swap	101.47	101.4700	101.4700	101.4700	0.00
13/03/2019	IS05 On 20-December-22			Interest Rate Swap	102.65	102.6500	102.6500	102.6500	0.00
13/03/2019	IS05 On 22-March-23			Interest Rate Swap	95.92	95.9300	95.9200	95.9300	0.00
13/03/2019	IS05 On 20-June-23			Interest Rate Swap	101.93	101.9300	101.9300	101.9300	0.00
13/03/2019	IS05 On 19-September-23			Interest Rate Swap	97.35	97.3500	97.3500	97.3500	0.00
13/03/2019	IS10 On 17-December-25			Interest Rate Swap	93.63	93.6400	93.6300	93.6400	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	IS10 On 16-March-26			Interest Rate Swap	90.59	90.5900	90.5900	90.5900	0.00
13/03/2019	IS10 On 15-June-26			Interest Rate Swap	89.30	89.3000	89.3000	89.3000	0.00
13/03/2019	IS10 On 21-September-26			Interest Rate Swap	91.46	91.4600	91.4600	91.4600	0.00
13/03/2019	IS10 On 21-December-26			Interest Rate Swap	95.27	95.2700	95.2700	95.2700	0.00
13/03/2019	IS10 On 15-March-27			Interest Rate Swap	93.81	93.8100	93.8100	93.8100	0.00
13/03/2019	IS10 On 21-June-27			Interest Rate Swap	95.89	95.9000	95.8900	95.9000	0.00
13/03/2019	IS10 On 20-September-27			Interest Rate Swap	101.38	101.3800	101.3800	101.3800	0.00
13/03/2019	IS10 On 20-December-27			Interest Rate Swap	101.73	101.7400	101.7300	101.7400	0.00
13/03/2019	IS10 On 22-March-28			Interest Rate Swap	95.19	95.2000	95.1900	95.2000	0.00
13/03/2019	IS10 On 20-June-28			Interest Rate Swap	102.44	102.4400	102.4400	102.4400	0.00
13/03/2019	IS10 On 19-September-28			Interest Rate Swap	95.96	95.9600	95.9600	95.9600	0.00
13/03/2019	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/03/2019	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/03/2019	JBAF On 20-March-19			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
13/03/2019	JBAF On 19-June-19			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
13/03/2019	JBAF On 18-September-19			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
13/03/2019	JBAF On 18-December-19			Jibar Tradeable Future	7.13	92.8700	7.1300	92.8700	0.00
13/03/2019	R023 On 02-May-19			Bond Future	7.83	101.2178	7.8305	101.2178	66,540.00
13/03/2019	R023 On 02-May-19	8.46	Call	Bond Future	2063	2	2063	2	0.00
13/03/2019	R023 On 02-May-19	8.45	Call	Bond Future	2033	2	2033	2	0.00
13/03/2019	R023 On 02-May-19	8.44	Call	Bond Future	2003	2	2003	2	0.00
13/03/2019	R023 On 02-May-19	8.45	Put	Bond Future	50	0	50	0	0.00
13/03/2019	R023 On 02-May-19	8.44	Put	Bond Future	52	0	52	0	0.00
13/03/2019	R023 On 02-May-19	8.46	Put	Bond Future	48	0	48	0	0.00
13/03/2019	R023 On 01-August-19			Bond Future	7.85	103.1147	7.8451	103.1147	0.00
13/03/2019	R023 On 01-August-19	8.93	Call	Bond Future	3398	3	3398	3	0.00
13/03/2019	R023 On 01-August-19	8.95	Call	Bond Future	3450	4	3450	4	0.00
13/03/2019	R023 On 01-August-19	8.94	Call	Bond Future	3424	3	3424	3	0.00
13/03/2019	R023 On 01-August-19	8.94	Put	Bond Future	145	0	145	0	0.00
13/03/2019	R023 On 01-August-19	8.95	Put	Bond Future	142	0	142	0	0.00
13/03/2019	R023 On 01-August-19	8.93	Put	Bond Future	149	0	149	0	0.00
13/03/2019	R023 On 07-November-19			Bond Future	7.84	101.3442	7.8440	101.3442	0.00
13/03/2019	R023 On 07-November-19	7.98	Call	Bond Future	1312	1	1312	1	0.00
13/03/2019	R023 On 07-November-19	7.99	Call	Bond Future	1330	1	1330	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	R023 On 07-November-19	8.00	Call	Bond Future	1348	1	1348	1	0.00
13/03/2019	R023 On 07-November-19	8.00	Put	Bond Future	904	1	904	1	0.00
13/03/2019	R023 On 07-November-19	7.99	Put	Bond Future	915	1	915	1	0.00
13/03/2019	R023 On 07-November-19	7.98	Put	Bond Future	925	1	925	1	0.00
13/03/2019	R035 On 02-May-19			Bond Future	9.62	95.6870	9.6249	95.6870	80,041.00
13/03/2019	R035 On 02-May-19	9.74	Call	Bond Future	2020	2	2020	2	0.00
13/03/2019	R035 On 02-May-19	9.75	Call	Bond Future	2067	2	2067	2	0.00
13/03/2019	R035 On 02-May-19	9.73	Call	Bond Future	1975	2	1975	2	0.00
13/03/2019	R035 On 02-May-19	9.73	Put	Bond Future	1172	1	1172	1	0.00
13/03/2019	R035 On 02-May-19	9.75	Put	Bond Future	1113	1	1113	1	0.00
13/03/2019	R035 On 02-May-19	9.74	Put	Bond Future	1143	1	1143	1	0.00
13/03/2019	R035 On 01-August-19			Bond Future	9.69	97.4802	9.6850	97.4802	0.00
13/03/2019	R035 On 01-August-19	10.24	Call	Bond Future	5284	5	5284	5	0.00
13/03/2019	R035 On 01-August-19	10.23	Call	Bond Future	5231	5	5231	5	0.00
13/03/2019	R035 On 01-August-19	10.22	Call	Bond Future	5177	5	5177	5	0.00
13/03/2019	R035 On 01-August-19	10.23	Put	Bond Future	1232	1	1232	1	0.00
13/03/2019	R035 On 01-August-19	10.22	Put	Bond Future	1250	1	1250	1	0.00
13/03/2019	R035 On 01-August-19	10.24	Put	Bond Future	1214	1	1214	1	0.00
13/03/2019	R035 On 07-November-19			Bond Future	9.75	95.0204	9.7457	95.0204	0.00
13/03/2019	R035 On 07-November-19	9.87	Call	Bond Future	4014	4	4014	4	0.00
13/03/2019	R035 On 07-November-19	9.88	Call	Bond Future	4056	4	4056	4	0.00
13/03/2019	R035 On 07-November-19	9.89	Call	Bond Future	4098	4	4098	4	0.00
13/03/2019	R035 On 07-November-19	9.87	Put	Bond Future	3092	3	3092	3	0.00
13/03/2019	R035 On 07-November-19	9.89	Put	Bond Future	3029	3	3029	3	0.00
13/03/2019	R035 On 07-November-19	9.88	Put	Bond Future	3060	3	3060	3	0.00
13/03/2019	R186 On 02-May-19			Bond Future	8.71	113.8664	8.7142	113.8664	88,059.00
13/03/2019	R186 On 02-May-19	9.03	Call	Bond Future	2229	2	2229	2	0.00
13/03/2019	R186 On 02-May-19	8.65	Call	Bond Future	869	1	869	1	3,250.00
13/03/2019	R186 On 02-May-19	9.02	Call	Bond Future	2185	2	2185	2	0.00
13/03/2019	R186 On 02-May-19	9.75	Call	Bond Future	5861	6	5861	6	0.00
13/03/2019	R186 On 02-May-19	10.07	Call	Bond Future	7556	8	7556	8	0.00
13/03/2019	R186 On 02-May-19	9.96	Call	Bond Future	6974	7	6974	7	0.00
13/03/2019	R186 On 02-May-19	9.25	Call	Bond Future	3262	3	3262	3	3,250.00
13/03/2019	R186 On 02-May-19	8.90	Call	Bond Future	1692	2	1692	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	R186 On 02-May-19	9.01	Call	Bond Future	2142	2	2142	2	0.00
13/03/2019	R186 On 02-May-19	9.30	Call	Bond Future	3512	4	3512	4	200.00
13/03/2019	R186 On 02-May-19	8.70	Call	Bond Future	1009	1	1009	1	200.00
13/03/2019	R186 On 02-May-19	9.20	Call	Bond Future	3018	3	3018	3	90.00
13/03/2019	R186 On 02-May-19	8.62	Call	Bond Future	792	1	792	1	90.00
13/03/2019	R186 On 02-May-19	8.50	Call	Bond Future	525	1	525	1	7,000.00
13/03/2019	R186 On 02-May-19	8.80	Call	Bond Future	1327	1	1327	1	7,500.00
13/03/2019	R186 On 02-May-19	9.05	Call	Bond Future	2318	2	2318	2	0.00
13/03/2019	R186 On 02-May-19	9.00	Call	Bond Future	2099	2	2099	2	7,000.00
13/03/2019	R186 On 02-May-19	10.02	Call	Bond Future	7291	7	7291	7	0.00
13/03/2019	R186 On 02-May-19	8.80	Put	Bond Future	828	1	828	1	0.00
13/03/2019	R186 On 02-May-19	9.05	Put	Bond Future	382	0	382	0	3,250.00
13/03/2019	R186 On 02-May-19	8.90	Put	Bond Future	615	1	615	1	8,250.00
13/03/2019	R186 On 02-May-19	9.00	Put	Bond Future	448	0	448	0	7,500.00
13/03/2019	R186 On 02-May-19	8.50	Put	Bond Future	1784	2	1784	2	0.00
13/03/2019	R186 On 02-May-19	8.62	Put	Bond Future	1343	1	1343	1	0.00
13/03/2019	R186 On 02-May-19	9.30	Put	Bond Future	163	0	163	0	0.00
13/03/2019	R186 On 02-May-19	8.70	Put	Bond Future	1092	1	1092	1	0.00
13/03/2019	R186 On 02-May-19	10.07	Put	Bond Future	6	0	6	0	200.00
13/03/2019	R186 On 02-May-19	9.20	Put	Bond Future	231	0	231	0	0.00
13/03/2019	R186 On 02-May-19	9.75	Put	Bond Future	31	0	31	0	7,000.00
13/03/2019	R186 On 02-May-19	10.02	Put	Bond Future	7	0	7	0	3,250.00
13/03/2019	R186 On 02-May-19	9.02	Put	Bond Future	421	0	421	0	0.00
13/03/2019	R186 On 02-May-19	9.96	Put	Bond Future	10	0	10	0	90.00
13/03/2019	R186 On 02-May-19	9.25	Put	Bond Future	194	0	194	0	0.00
13/03/2019	R186 On 02-May-19	8.65	Put	Bond Future	1244	1	1244	1	0.00
13/03/2019	R186 On 02-May-19	9.01	Put	Bond Future	434	0	434	0	0.00
13/03/2019	R186 On 02-May-19	9.03	Put	Bond Future	407	0	407	0	0.00
13/03/2019	R186 On 01-August-19			Bond Future	8.77	110.7007	8.7682	110.7007	10.00
13/03/2019	R186 On 01-August-19	9.05	Call	Bond Future	2835	3	2835	3	6,000.00
13/03/2019	R186 On 01-August-19	8.30	Call	Bond Future	768	1	768	1	6,000.00
13/03/2019	R186 On 01-August-19	9.52	Call	Bond Future	4783	5	4783	5	0.00
13/03/2019	R186 On 01-August-19	9.54	Call	Bond Future	4873	5	4873	5	0.00
13/03/2019	R186 On 01-August-19	10.08	Call	Bond Future	7343	7	7343	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	R186 On 01-August-19	9.53	Call	Bond Future	4828	5	4828	5	0.00
13/03/2019	R186 On 01-August-19	9.53	Put	Bond Future	620	1	620	1	0.00
13/03/2019	R186 On 01-August-19	9.54	Put	Bond Future	611	1	611	1	0.00
13/03/2019	R186 On 01-August-19	10.08	Put	Bond Future	228	0	228	0	6,000.00
13/03/2019	R186 On 01-August-19	9.52	Put	Bond Future	629	1	629	1	0.00
13/03/2019	R186 On 01-August-19	9.05	Put	Bond Future	1253	1	1253	1	0.00
13/03/2019	R186 On 01-August-19	8.30	Put	Bond Future	3463	3	3463	3	0.00
13/03/2019	R186 On 07-November-19			Bond Future	8.81	113.0254	8.8135	113.0254	0.00
13/03/2019	R186 On 07-November-19	8.94	Call	Bond Future	2814	3	2814	3	0.00
13/03/2019	R186 On 07-November-19	8.95	Call	Bond Future	2847	3	2847	3	0.00
13/03/2019	R186 On 07-November-19	8.96	Call	Bond Future	2879	3	2879	3	0.00
13/03/2019	R186 On 07-November-19	8.95	Put	Bond Future	2100	2	2100	2	0.00
13/03/2019	R186 On 07-November-19	8.96	Put	Bond Future	2079	2	2079	2	0.00
13/03/2019	R186 On 07-November-19	8.94	Put	Bond Future	2122	2	2122	2	0.00
13/03/2019	R197 On 02-May-19			Bond Future	301.69	301.8543	301.6946	301.8543	2,350.00
13/03/2019	R197 On 01-August-19			Bond Future	299.87	300.0293	299.8652	300.0293	0.00
13/03/2019	R197 On 07-November-19			Bond Future	306.23	306.4040	306.2346	306.4040	0.00
13/03/2019	R202 On 02-May-19			Bond Future	234.25	234.3645	234.2450	234.3645	8,666.00
13/03/2019	R202 On 01-August-19			Bond Future	234.68	234.8006	234.6778	234.8006	0.00
13/03/2019	R202 On 07-November-19			Bond Future	239.66	239.7890	239.6624	239.7890	0.00
13/03/2019	R207 On 02-May-19			Bond Future	6.61	102.8212	6.6110	102.8212	6,013.00
13/03/2019	R207 On 02-May-19	7.61	Call	Bond Future	664	1	664	1	0.00
13/03/2019	R207 On 02-May-19	7.63	Call	Bond Future	678	1	678	1	0.00
13/03/2019	R207 On 02-May-19	7.62	Call	Bond Future	671	1	671	1	0.00
13/03/2019	R207 On 02-May-19	7.62	Put	Bond Future	0	0	0	0	0.00
13/03/2019	R207 On 02-May-19	7.63	Put	Bond Future	0	0	0	0	0.00
13/03/2019	R207 On 02-May-19	7.61	Put	Bond Future	0	0	0	0	0.00
13/03/2019	R207 On 01-August-19			Bond Future	6.00	101.1067	6.0033	101.1067	0.00
13/03/2019	R207 On 01-August-19	7.33	Call	Bond Future	576	1	576	1	0.00
13/03/2019	R207 On 01-August-19	7.34	Call	Bond Future	580	1	580	1	0.00
13/03/2019	R207 On 01-August-19	7.35	Call	Bond Future	585	1	585	1	0.00
13/03/2019	R207 On 01-August-19	7.35	Put	Bond Future	0	0	0	0	0.00
13/03/2019	R207 On 01-August-19	7.33	Put	Bond Future	0	0	0	0	0.00
13/03/2019	R207 On 01-August-19	7.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	R207 On 07-November-19			Bond Future	3.16	103.2299	3.1572	103.2299	0.00
13/03/2019	R207 On 07-November-19	2.07	Call	Bond Future	0	0	0	0	0.00
13/03/2019	R207 On 07-November-19	2.08	Call	Bond Future	0	0	0	0	0.00
13/03/2019	R207 On 07-November-19	2.06	Call	Bond Future	0	0	0	0	0.00
13/03/2019	R207 On 07-November-19	2.06	Put	Bond Future	198	0	198	0	0.00
13/03/2019	R207 On 07-November-19	2.07	Put	Bond Future	196	0	196	0	0.00
13/03/2019	R207 On 07-November-19	2.08	Put	Bond Future	194	0	194	0	0.00
13/03/2019	R208 On 02-May-19			Bond Future	7.05	100.1855	7.0461	100.1855	14,463.00
13/03/2019	R208 On 02-May-19	8.02	Call	Bond Future	1682	2	1682	2	0.00
13/03/2019	R208 On 02-May-19	8.04	Call	Bond Future	1715	2	1715	2	0.00
13/03/2019	R208 On 02-May-19	8.03	Call	Bond Future	1699	2	1699	2	0.00
13/03/2019	R208 On 02-May-19	8.02	Put	Bond Future	2	0	2	0	0.00
13/03/2019	R208 On 02-May-19	8.04	Put	Bond Future	1	0	1	0	0.00
13/03/2019	R208 On 02-May-19	8.03	Put	Bond Future	2	0	2	0	0.00
13/03/2019	R208 On 01-August-19			Bond Future	6.96	102.0630	6.9566	102.0630	0.00
13/03/2019	R208 On 01-August-19	8.17	Call	Bond Future	1860	2	1860	2	0.00
13/03/2019	R208 On 01-August-19	8.16	Call	Bond Future	1845	2	1845	2	0.00
13/03/2019	R208 On 01-August-19	8.15	Call	Bond Future	1831	2	1831	2	0.00
13/03/2019	R208 On 01-August-19	8.15	Put	Bond Future	24	0	24	0	0.00
13/03/2019	R208 On 01-August-19	8.17	Put	Bond Future	23	0	23	0	0.00
13/03/2019	R208 On 01-August-19	8.16	Put	Bond Future	24	0	24	0	0.00
13/03/2019	R208 On 07-November-19			Bond Future	6.76	100.7998	6.7623	100.7998	0.00
13/03/2019	R208 On 07-November-19	6.84	Call	Bond Future	407	0	407	0	0.00
13/03/2019	R208 On 07-November-19	6.83	Call	Bond Future	399	0	399	0	0.00
13/03/2019	R208 On 07-November-19	6.82	Call	Bond Future	391	0	391	0	0.00
13/03/2019	R208 On 07-November-19	6.83	Put	Bond Future	311	0	311	0	0.00
13/03/2019	R208 On 07-November-19	6.82	Put	Bond Future	316	0	316	0	0.00
13/03/2019	R208 On 07-November-19	6.84	Put	Bond Future	306	0	306	0	0.00
13/03/2019	R209 On 02-May-19			Bond Future	9.57	73.1509	9.5718	73.1509	102,053.00
13/03/2019	R209 On 02-May-19	9.69	Call	Bond Future	1746	2	1746	2	0.00
13/03/2019	R209 On 02-May-19	10.50	Call	Bond Future	5836	6	5836	6	0.00
13/03/2019	R209 On 02-May-19	10.71	Call	Bond Future	6986	7	6986	7	0.00
13/03/2019	R209 On 02-May-19	9.70	Call	Bond Future	1785	2	1785	2	0.00
13/03/2019	R209 On 02-May-19	9.35	Call	Bond Future	682	1	682	1	760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	R209 On 02-May-19	9.95	Call	Bond Future	2907	3	2907	3	760.00
13/03/2019	R209 On 02-May-19	9.68	Call	Bond Future	1706	2	1706	2	0.00
13/03/2019	R209 On 02-May-19	9.68	Put	Bond Future	1001	1	1001	1	0.00
13/03/2019	R209 On 02-May-19	9.35	Put	Bond Future	2161	2	2161	2	0.00
13/03/2019	R209 On 02-May-19	10.50	Put	Bond Future	95	0	95	0	11,560.00
13/03/2019	R209 On 02-May-19	10.71	Put	Bond Future	40	0	40	0	760.00
13/03/2019	R209 On 02-May-19	9.95	Put	Bond Future	484	0	484	0	0.00
13/03/2019	R209 On 02-May-19	9.69	Put	Bond Future	975	1	975	1	0.00
13/03/2019	R209 On 02-May-19	9.70	Put	Bond Future	950	1	950	1	0.00
13/03/2019	R209 On 01-August-19			Bond Future	9.63	74.5218	9.6254	74.5218	0.00
13/03/2019	R209 On 01-August-19	10.15	Call	Bond Future	4475	5	4475	5	0.00
13/03/2019	R209 On 01-August-19	9.30	Call	Bond Future	1404	1	1404	1	7,560.00
13/03/2019	R209 On 01-August-19	10.17	Call	Bond Future	4565	5	4565	5	0.00
13/03/2019	R209 On 01-August-19	10.46	Call	Bond Future	5921	6	5921	6	0.00
13/03/2019	R209 On 01-August-19	9.80	Call	Bond Future	3002	3	3002	3	7,560.00
13/03/2019	R209 On 01-August-19	10.16	Call	Bond Future	4520	5	4520	5	0.00
13/03/2019	R209 On 01-August-19	10.46	Put	Bond Future	779	1	779	1	7,560.00
13/03/2019	R209 On 01-August-19	9.30	Put	Bond Future	3566	4	3566	4	0.00
13/03/2019	R209 On 01-August-19	9.80	Put	Bond Future	1880	2	1880	2	0.00
13/03/2019	R209 On 01-August-19	10.16	Put	Bond Future	1162	1	1162	1	0.00
13/03/2019	R209 On 01-August-19	10.15	Put	Bond Future	1178	1	1178	1	0.00
13/03/2019	R209 On 01-August-19	10.17	Put	Bond Future	1147	1	1147	1	0.00
13/03/2019	R209 On 07-November-19			Bond Future	9.68	72.9327	9.6764	72.9327	0.00
13/03/2019	R209 On 07-November-19	9.80	Call	Bond Future	3464	4	3464	4	0.00
13/03/2019	R209 On 07-November-19	9.82	Call	Bond Future	3536	4	3536	4	0.00
13/03/2019	R209 On 07-November-19	9.81	Call	Bond Future	3500	4	3500	4	0.00
13/03/2019	R209 On 07-November-19	9.81	Put	Bond Future	2648	3	2648	3	0.00
13/03/2019	R209 On 07-November-19	9.82	Put	Bond Future	2621	3	2621	3	0.00
13/03/2019	R209 On 07-November-19	9.80	Put	Bond Future	2675	3	2675	3	0.00
13/03/2019	R210 On 02-May-19			Bond Future	185.51	185.6103	185.5143	185.6103	1,948.00
13/03/2019	R210 On 01-August-19			Bond Future	189.04	189.1339	189.0353	189.1339	0.00
13/03/2019	R210 On 07-November-19			Bond Future	190.41	190.5139	190.4120	190.5139	0.00
13/03/2019	R212 On 02-May-19			Bond Future	157.26	157.3862	157.2599	157.3862	7,946.00
13/03/2019	R212 On 01-August-19			Bond Future	158.02	158.1539	158.0245	158.1539	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	R212 On 07-November-19			Bond Future	161.38	161.5141	161.3810	161.5141	0.00
13/03/2019	R213 On 02-May-19			Bond Future	9.35	84.7735	9.3533	84.7735	28,274.00
13/03/2019	R213 On 02-May-19	9.50	Call	Bond Future	1750	2	1750	2	0.00
13/03/2019	R213 On 02-May-19	9.49	Call	Bond Future	1711	2	1711	2	0.00
13/03/2019	R213 On 02-May-19	9.48	Call	Bond Future	1673	2	1673	2	0.00
13/03/2019	R213 On 02-May-19	9.49	Put	Bond Future	863	1	863	1	0.00
13/03/2019	R213 On 02-May-19	9.48	Put	Bond Future	886	1	886	1	0.00
13/03/2019	R213 On 02-May-19	9.50	Put	Bond Future	840	1	840	1	0.00
13/03/2019	R213 On 01-August-19			Bond Future	9.41	86.3622	9.4099	86.3622	0.00
13/03/2019	R213 On 01-August-19	9.98	Call	Bond Future	4371	4	4371	4	0.00
13/03/2019	R213 On 01-August-19	9.99	Call	Bond Future	4416	4	4416	4	0.00
13/03/2019	R213 On 01-August-19	10.00	Call	Bond Future	4460	5	4460	5	0.00
13/03/2019	R213 On 01-August-19	10.00	Put	Bond Future	933	1	933	1	0.00
13/03/2019	R213 On 01-August-19	9.98	Put	Bond Future	960	1	960	1	0.00
13/03/2019	R213 On 01-August-19	9.99	Put	Bond Future	946	1	946	1	0.00
13/03/2019	R213 On 07-November-19			Bond Future	9.47	84.6209	9.4665	84.6209	0.00
13/03/2019	R213 On 07-November-19	9.58	Call	Bond Future	3192	3	3192	3	0.00
13/03/2019	R213 On 07-November-19	9.59	Call	Bond Future	3227	3	3227	3	0.00
13/03/2019	R213 On 07-November-19	9.60	Call	Bond Future	3261	3	3261	3	0.00
13/03/2019	R213 On 07-November-19	9.60	Put	Bond Future	2458	2	2458	2	0.00
13/03/2019	R213 On 07-November-19	9.58	Put	Bond Future	2508	2	2508	2	0.00
13/03/2019	R213 On 07-November-19	9.59	Put	Bond Future	2483	2	2483	2	0.00
13/03/2019	R214 On 02-May-19			Bond Future	9.76	72.0755	9.7563	72.0755	21,863.00
13/03/2019	R214 On 02-May-19	9.87	Call	Bond Future	1811	2	1811	2	0.00
13/03/2019	R214 On 02-May-19	9.85	Call	Bond Future	1731	2	1731	2	0.00
13/03/2019	R214 On 02-May-19	9.86	Call	Bond Future	1771	2	1771	2	0.00
13/03/2019	R214 On 02-May-19	9.86	Put	Bond Future	1067	1	1067	1	0.00
13/03/2019	R214 On 02-May-19	9.87	Put	Bond Future	1040	1	1040	1	0.00
13/03/2019	R214 On 02-May-19	9.85	Put	Bond Future	1094	1	1094	1	0.00
13/03/2019	R214 On 01-August-19			Bond Future	9.81	73.4261	9.8103	73.4261	0.00
13/03/2019	R214 On 01-August-19	10.33	Call	Bond Future	4629	5	4629	5	0.00
13/03/2019	R214 On 01-August-19	10.34	Call	Bond Future	4675	5	4675	5	0.00
13/03/2019	R214 On 01-August-19	10.32	Call	Bond Future	4583	5	4583	5	0.00
13/03/2019	R214 On 01-August-19	10.32	Put	Bond Future	1258	1	1258	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/03/2019	R214 On 01-August-19	10.33	Put	Bond Future	1242	1	1242	1	0.00
13/03/2019	R214 On 01-August-19	10.34	Put	Bond Future	1225	1	1225	1	0.00
13/03/2019	R214 On 07-November-19			Bond Future	9.86	71.6672	9.8646	71.6672	0.00
13/03/2019	R214 On 07-November-19	10.01	Call	Bond Future	3796	4	3796	4	0.00
13/03/2019	R214 On 07-November-19	10.00	Call	Bond Future	3758	4	3758	4	0.00
13/03/2019	R214 On 07-November-19	10.02	Call	Bond Future	3834	4	3834	4	0.00
13/03/2019	R214 On 07-November-19	10.00	Put	Bond Future	2858	3	2858	3	0.00
13/03/2019	R214 On 07-November-19	10.01	Put	Bond Future	2830	3	2830	3	0.00
13/03/2019	R214 On 07-November-19	10.02	Put	Bond Future	2803	3	2803	3	0.00
13/03/2019	R248 On 02-May-19			Bond Future	9.75	92.1042	9.7511	92.1042	100,887.00
13/03/2019	R248 On 02-May-19	9.90	Call	Bond Future	2457	3	2457	3	0.00
13/03/2019	R248 On 02-May-19	9.89	Call	Bond Future	2403	3	2403	3	0.00
13/03/2019	R248 On 02-May-19	9.91	Call	Bond Future	2512	3	2512	3	0.00
13/03/2019	R248 On 02-May-19	9.89	Put	Bond Future	1196	1	1196	1	0.00
13/03/2019	R248 On 02-May-19	9.91	Put	Bond Future	1133	1	1133	1	0.00
13/03/2019	R248 On 02-May-19	9.90	Put	Bond Future	1164	1	1164	1	0.00
13/03/2019	R248 On 01-August-19			Bond Future	9.80	93.8302	9.8047	93.8302	100.00
13/03/2019	R248 On 01-August-19	10.36	Call	Bond Future	6058	6	6058	6	0.00
13/03/2019	R248 On 01-August-19	10.35	Call	Bond Future	5999	6	5999	6	0.00
13/03/2019	R248 On 01-August-19	10.34	Call	Bond Future	5939	6	5939	6	0.00
13/03/2019	R248 On 01-August-19	10.35	Put	Bond Future	1463	1	1463	1	0.00
13/03/2019	R248 On 01-August-19	10.34	Put	Bond Future	1483	1	1483	1	0.00
13/03/2019	R248 On 01-August-19	10.36	Put	Bond Future	1443	1	1443	1	0.00
13/03/2019	R248 On 07-November-19			Bond Future	9.86	91.3573	9.8584	91.3573	0.00
13/03/2019	R248 On 07-November-19	10.03	Call	Bond Future	4889	5	4889	5	0.00
13/03/2019	R248 On 07-November-19	10.02	Call	Bond Future	4840	5	4840	5	0.00
13/03/2019	R248 On 07-November-19	10.01	Call	Bond Future	4791	5	4791	5	0.00
13/03/2019	R248 On 07-November-19	10.02	Put	Bond Future	3467	3	3467	3	0.00
13/03/2019	R248 On 07-November-19	10.01	Put	Bond Future	3502	3	3502	3	0.00
13/03/2019	R248 On 07-November-19	10.03	Put	Bond Future	3432	3	3432	3	0.00